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## An introduction to valued constraint satisfaction

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► **To cite this version:**

Thomas Schiex. An introduction to valued constraint satisfaction. Workshop on Optimization in Markov Random Fields, Sep 2010, Koncha-Zaspa, Ukraine. 78 p. hal-02812930

**HAL Id: hal-02812930**

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Submitted on 6 Jun 2020

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# An introduction to Valued Constraint Satisfaction

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with contributed slides by P. Jeavons (Univ. Oxford), M. Cooper (Univ. Toulouse)  
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R. Dechter (UCI, USA), R. Marinescu (4C, Ireland)

# Valued Constraint Satisfaction

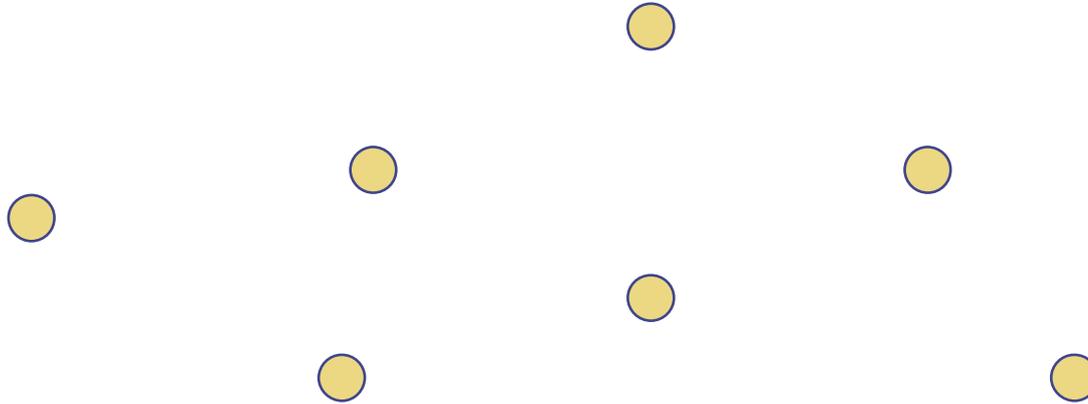
- ◆ What is it and why do we need it?
- ◆ Can it be done efficiently?
- ◆ Search
- ◆ Problem transformations
- ◆ Open problems

# Chapter 1. What is it?

Motivation,  
Definitions,  
Some general theorems

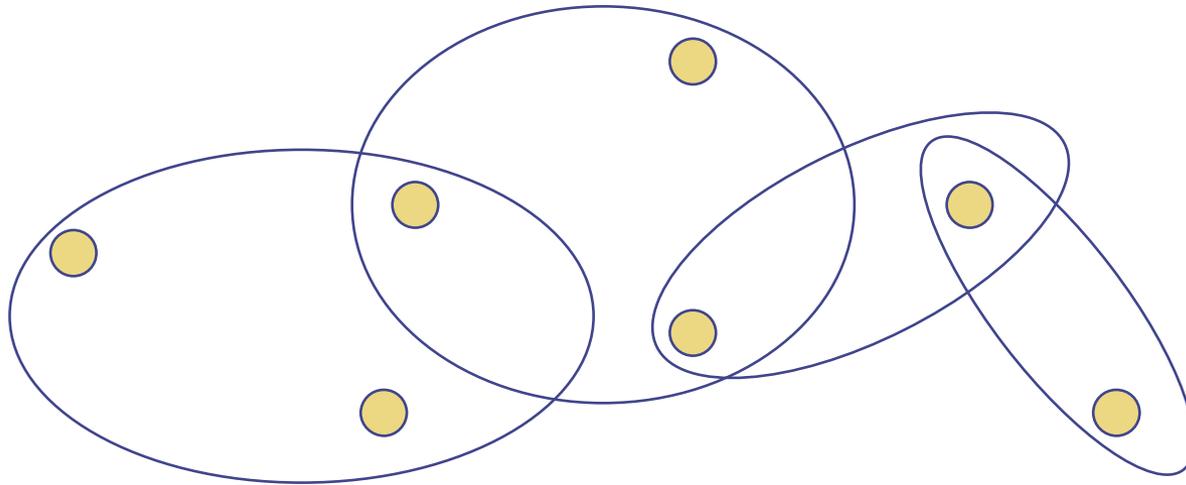
# Constraint Satisfaction Problem

## A unifying abstraction



- Variables ● = Talks to be scheduled at conference  
Transmitters to be assigned frequencies  
Amino acids to be located in space  
Circuit components to be placed on a chip

# A unifying abstraction



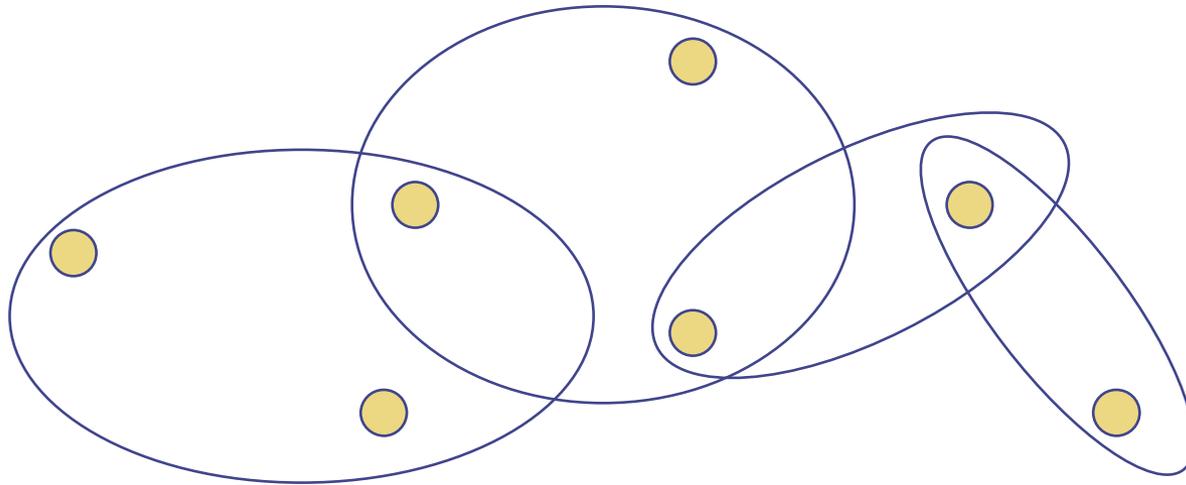
Constraints  $\circ$  = All invited talks on different days

No interference between near transmitters

$$x + y + z > 0$$

Foundations dug before walls built

# A unifying abstraction



A **solution** is an assignment of values to variables that satisfies all the constraints

Constraint programming (OR, Ilog Solver...)

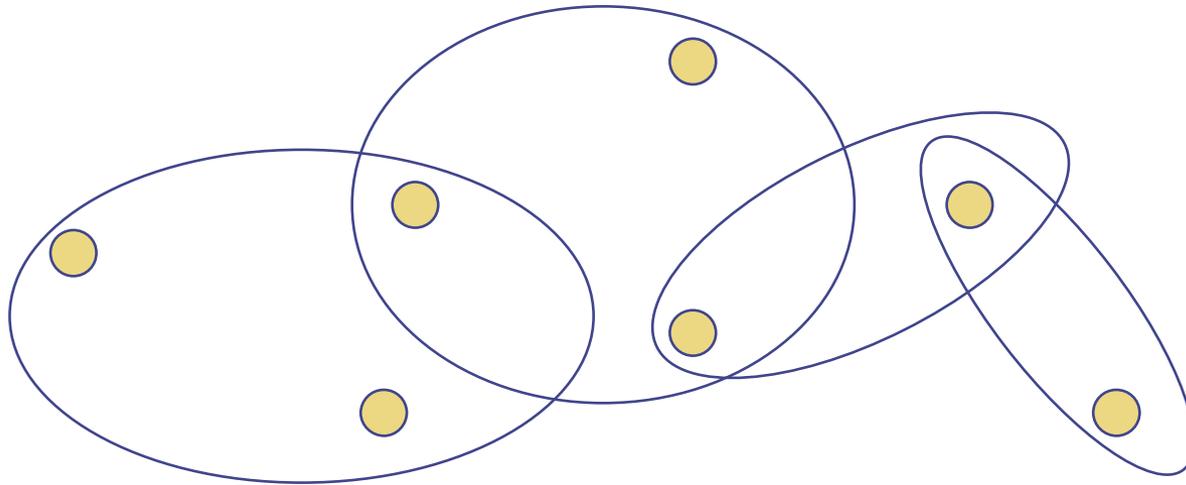
# But what if...

- ◆ There are lots of solutions, but some are better than others?
- ◆ There are no solutions, but some assignments satisfy more constraints than others?
- ◆ We don't know the exact constraints, only probabilities, or fuzzy membership functions?
- ◆ We're willing to violate some constraints if we can get a better overall solution that way?

# Fragmentation/Heterogeneity

- ◆ Fuzzy CSP (easier to solve, Rosenfeld 76)
- ◆ Max, Weighted, Partial CSP (Shapiro 81, Freuder 91)
- ◆ Weighted Max-SAT
- ◆ Constraint Optimization Problems
- ◆ Lexicographic CSP
- ◆ Hierarchical Constraint Logic Programming (Borning et al)
  
- ◆ Pseudo-Boolean Optimisation
- ◆ Bayesian Networks
- ◆ Random Markov Fields
- ◆ Factor Graphs
- ◆ Integer Programming
- ◆ 2D grammars...

# A unifying abstraction



“Constraints”  associate costs with each assignment

A solution is an assignment of values to variables that minimises the combined costs

# Definition of a VCSP instance

(IJCAI 1995)

- ◆ a set of  $n$  variables  $X_i$  with domains  $d_i$
- ◆ a set of  $e$  cost functions, each having a
  - scope (list of variables)
- ◆ cost functions map assignments to costs

It only remains to specify what the possible costs are,  
and how to combine them

# Definition of a valuation structure

- ◆ a set  $S$  of costs
- ◆ a total order  $<$
- ◆ minimum and maximum elements:  
we denote these by  $0$  and  $\infty$
- ◆ an aggregation operator  $\oplus$  which is commutative, associative, monotonic, and such that  $\forall \alpha, \alpha \oplus 0 = \alpha$

# Examples of valuation structures

- ◆ If  $S = \{0, \infty\}$ , then VCSP  $\equiv$  CSP
- ◆ If  $S = \{0, 1, 2, \dots, \infty\}$ , and  $\oplus$  is addition, then VCSP generalizes MAX-CSP
- ◆ If  $S = [0,1]$ , and  $\oplus$  is max, then VCSP  $\equiv$  Fuzzy CSP
- ◆ If  $S = \{0, 1, \dots, k\}$ , and  $\oplus$  is bounded addition  $+_k$  where  $\alpha +_k \beta = \min\{k, \alpha + \beta\}$ , then VCSP  $\equiv$  Weighted CSP

# Families of valuation structures

A valuation structure is **idempotent** if

$$\forall \alpha, \alpha \oplus \alpha = \alpha$$

All idempotent valuation structures  
are equivalent to Fuzzy CSP

(as in CSP redundancy of information is fine)

# Families of valuation structures

A valuation structure is **strictly monotonic** if

$$\forall \alpha < \beta, \forall \gamma < \infty, \alpha \oplus \gamma < \beta \oplus \gamma$$

A valuation structure is **fair** if

aggregation has a partial inverse, that is,

$$\forall \alpha \geq \beta, \exists \gamma \text{ such that } \beta \oplus \gamma = \alpha$$

All strictly monotonic valuation structures  
can be embedded in a fair valuation structure

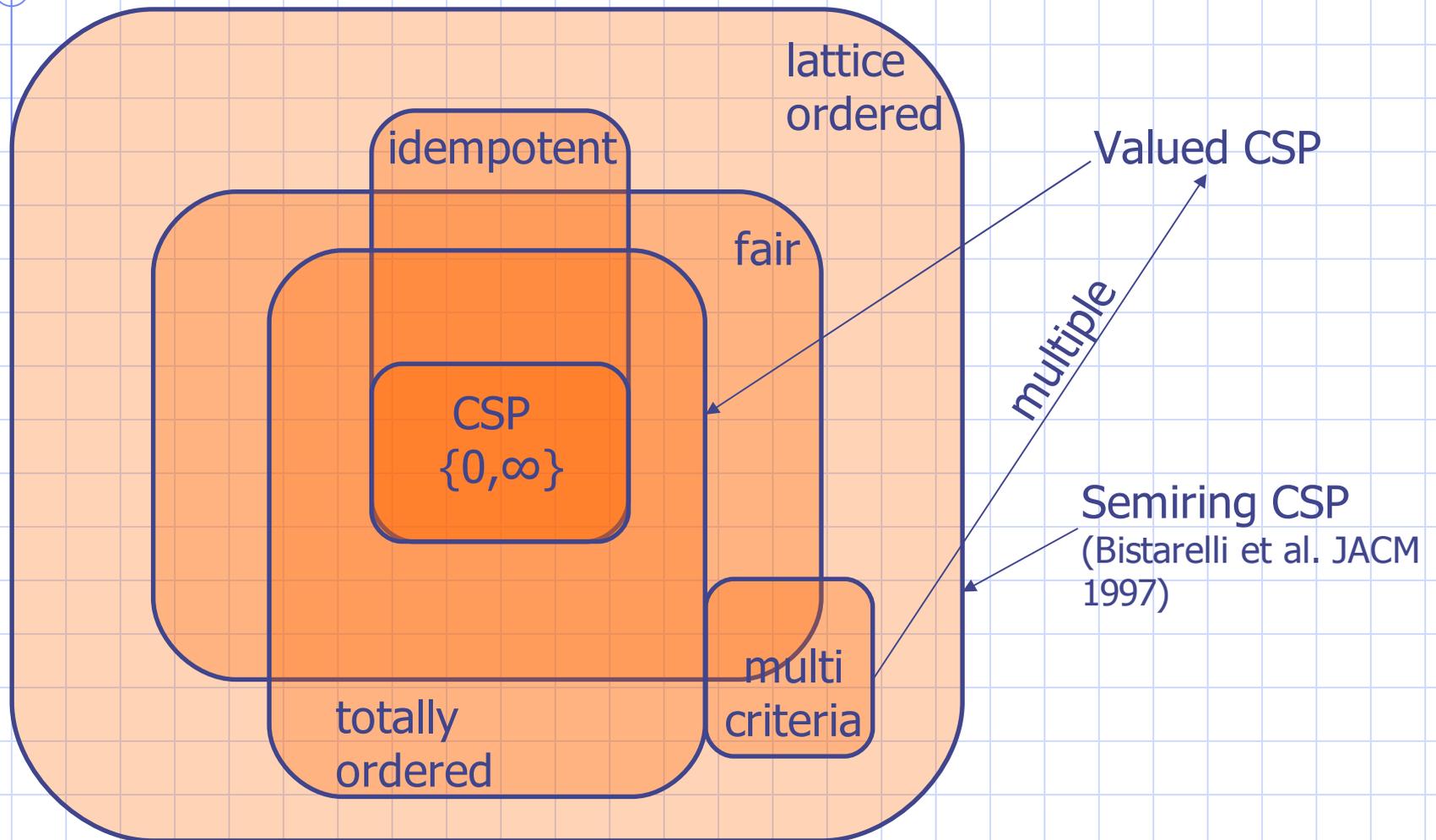
# Families of valuation structures

A valuation structure is **discrete** if between any pair of finite costs there are finitely many other costs

All discrete and fair valuation structures  
can be decomposed into  
a contiguous sequence of valuation structures  
with aggregation operator  $\oplus_k$

(interacting as fuzzy CSP)

# General frameworks and cost structures



# Bibliography

- ◆ For general background on VCSP and other formalisms for soft constraints, see the chapter on “Soft Constraints” by Meseguer, Rossi and Schiex, in the *Handbook of Constraint Programming*, Elsevier, 2006.
- ◆ For classification results on valuation structures see “Arc Consistency for Soft Constraints”, *Cooper & Schiex, AIJ*, 2004.

# Chapter 2. Efficiency

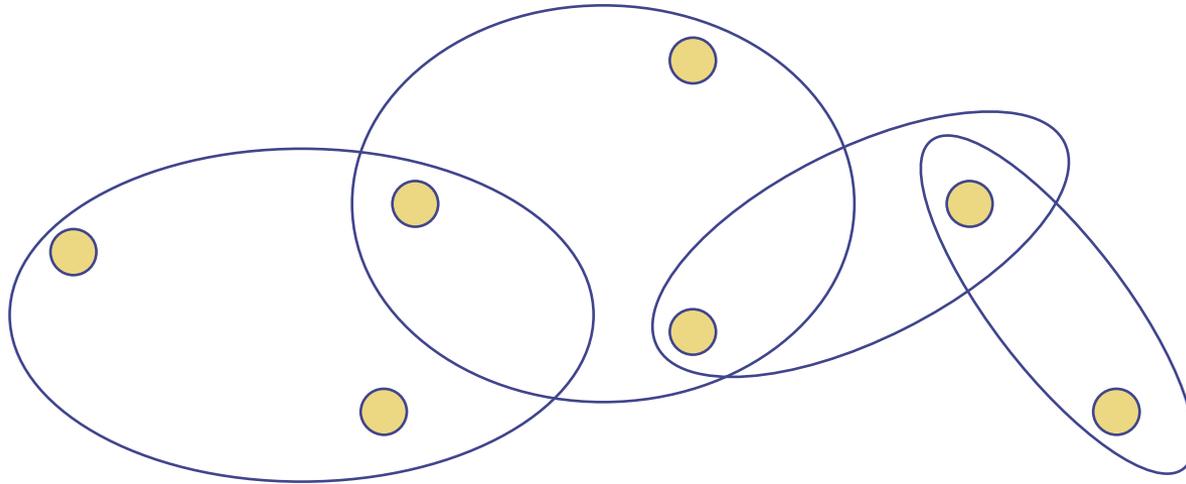
Structural restrictions,  
Valued constraint languages

# General question

Having a unified formulation allows us to ask *general* questions about efficiency:

When is the VCSP  
tractable?

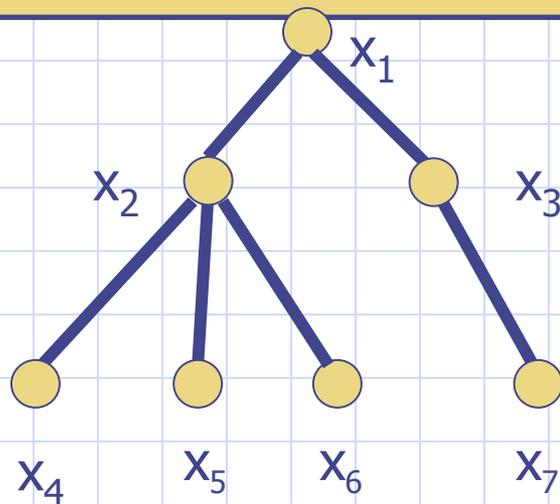
# Problem features



- ◆ This picture illustrates the constraint *scopes*
- ◆ The set of scopes is sometimes called the *constraint hypergraph*, or the *scheme*
- ◆ Restricting the scheme can lead to tractability, as in the standard CSP

# Structural tractability

Tree-structured binary VCSPs are tractable



Time complexity  $O(e d^2)$   
Space complexity  $O(n d)$

*n*: number of variables  
*d*: maximum domain size  
*e*: number of cost functions

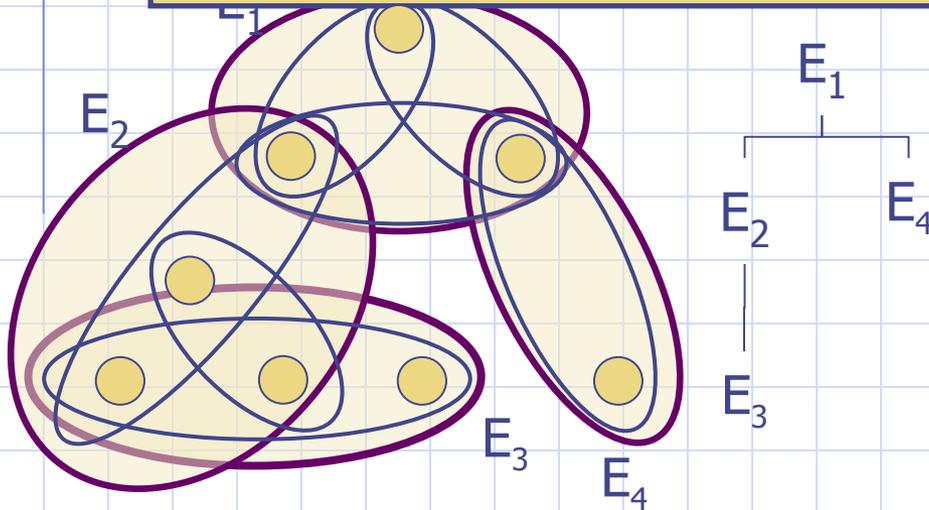
Proceed from the leaf nodes to a chosen root node

Project out leaf nodes by minimising over possible assignments

# Tree decomposition

Bounded treewidth VCSPs are tractable

Time complexity  $O(e d^{w+1})$   
Space complexity  $O(n d^s)$



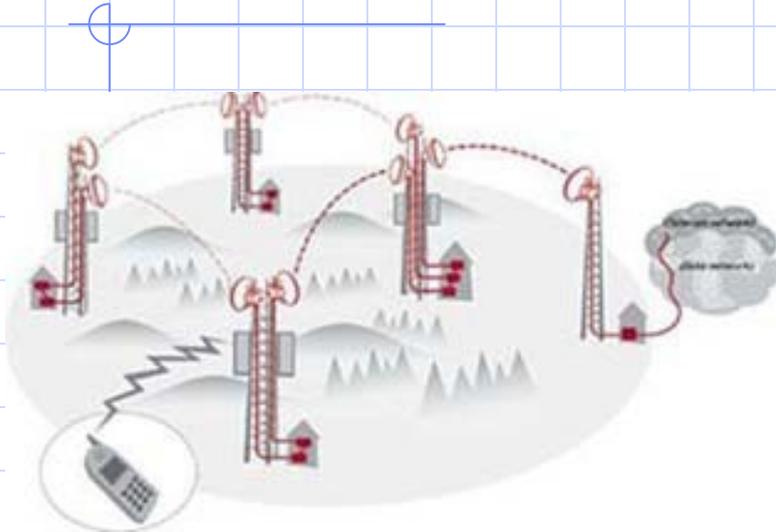
$w$ : bounded treewidth  
 $= \max |E_i| - 1$

$s$ :  $\max \{|E_i \cap E_j| : i \neq j\}$

Finding a tree decomposition with minimum  $w^*$  is NP-hard!

# Radio Link Frequency Assignment Problem

(Capon et al., *Constraints* 1999) (Koster et al., *4OR* 2003)



- Given a telecommunication network
- ...find the **best** frequency for each communication link, avoiding interferences

- **Best** can be:
  - Minimize the maximum frequency, no interference (max operator)
  - **Minimize the global interference (sum operator)**
- Generalizes graph coloring problems:  $|f_i - f_j| \geq a$

**CELAR** problem size:  $n=100-458$  ;  $d=44$  ;  $e=1,000-5,000$

# Tree decomposition example

Benchmark problem  
assigning frequencies  
to transmitters  
to minimise total interference

CELAR scen06r

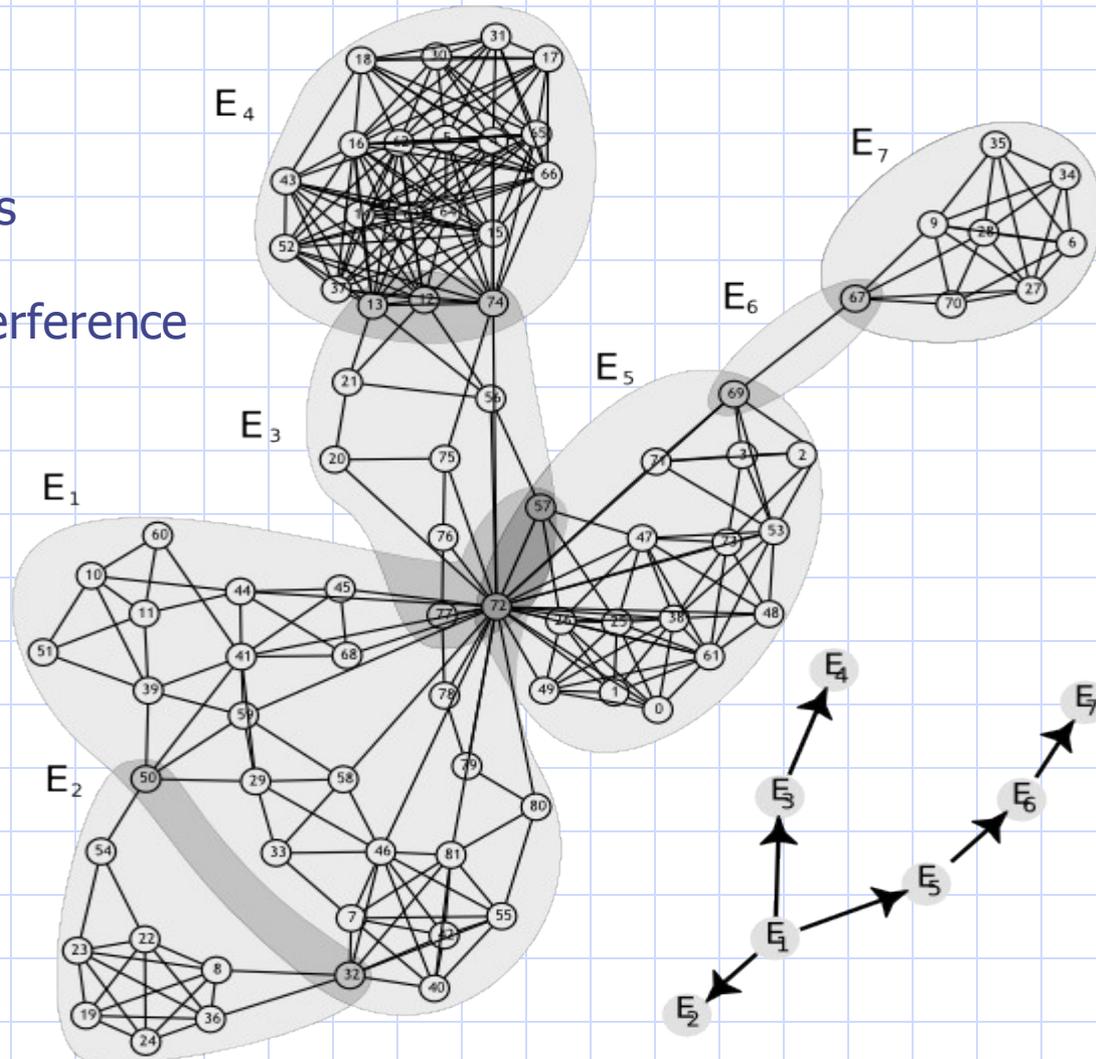
$n = 82$

$d = 44$

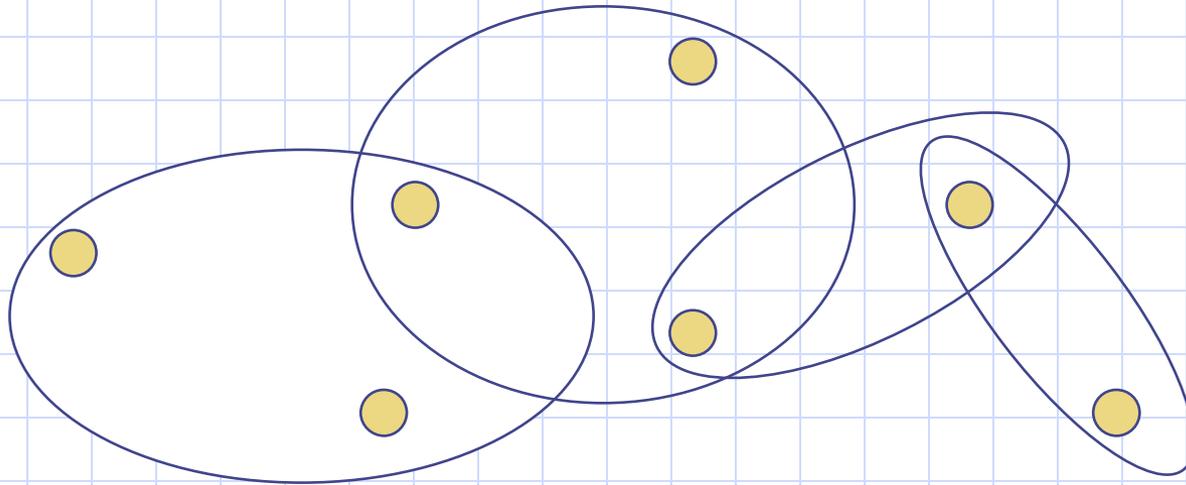
$e = 327$

$w = 26$

$s = 3$

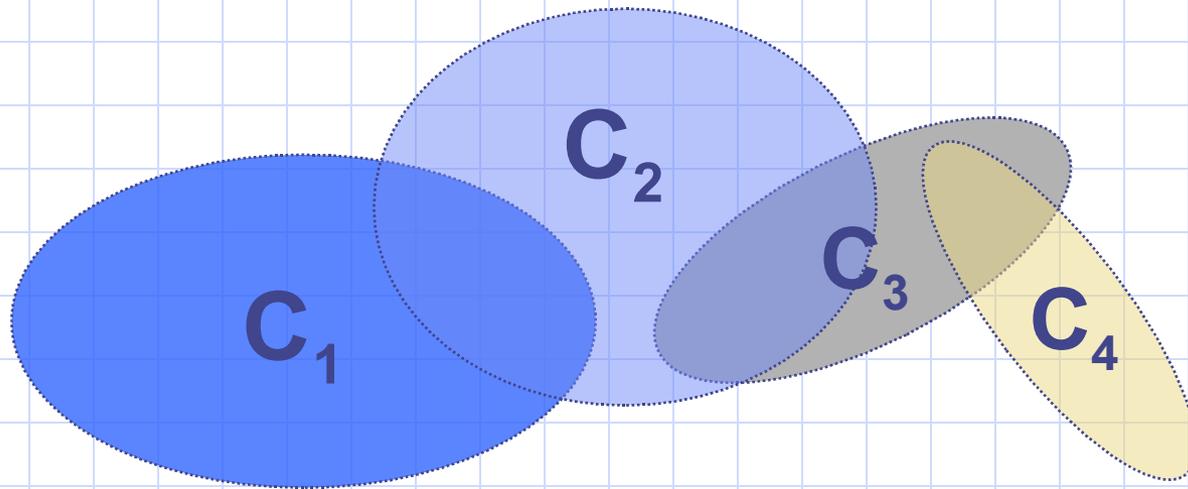


# Problem features



- ◆ We have seen that structural features of a problem can lead to tractability
- ◆ This is very similar to the standard CSP
- ◆ What about other kinds of restrictions to the VCSP?

# More problem features



- ◆ The picture now emphasises the cost functions
- ◆ Restricting the cost functions we allow can also lead to tractability

# Valued constraint languages

- ◆ A set of cost functions is called a **valued constraint language**
- ◆  $\text{VCSP}(\Gamma)$  represents the set of VCSP instances whose cost functions belong to the valued constraint language  $\Gamma$
- ◆ For some choices of  $\Gamma$ ,  $\text{VCSP}(\Gamma)$  is tractable
- ◆ We will consider some examples where the valuation structure contains non-negative real values and infinity, and aggregation is standard addition

# Submodular functions

A class of functions that has been widely studied in OR is the submodular functions...

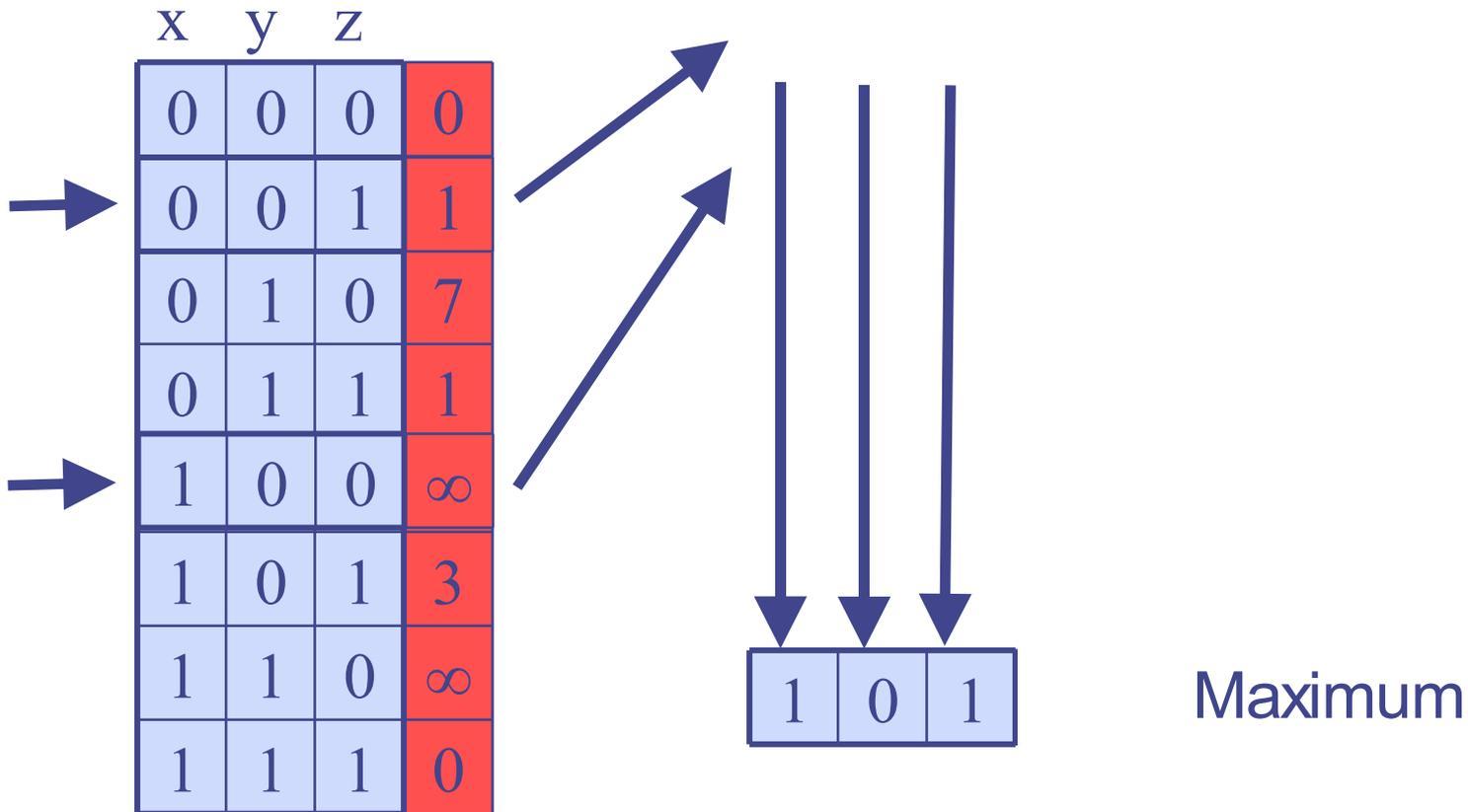
A cost function  $c$  is **submodular** if  $\forall \mathbf{s}, \mathbf{t}$   
$$c(\min(\mathbf{s}, \mathbf{t})) + c(\max(\mathbf{s}, \mathbf{t})) \leq c(\mathbf{s}) + c(\mathbf{t})$$

where min and max are applied component-wise, i.e.

$$\min(\langle s_1, \dots, s_k \rangle, \langle t_1, \dots, t_k \rangle) = \langle \min(s_1, t_1), \dots, \min(s_k, t_k) \rangle$$

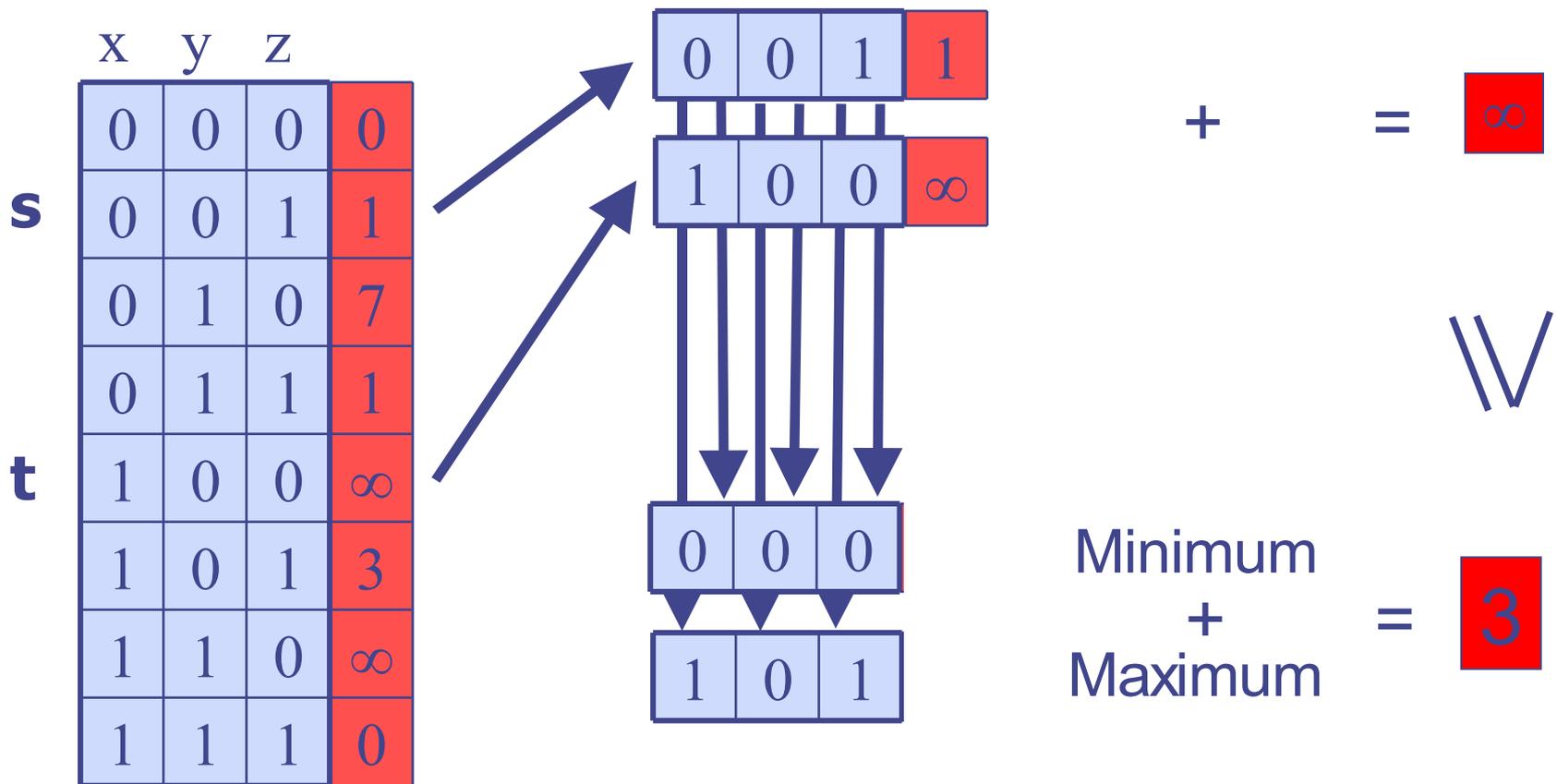
**VCSP( $\Gamma_{\text{submodular}}$ ) is tractable**

# Examples of submodular functions



# Examples of submodular functions

$$\forall s, t \quad \text{Cost}(\text{Min}(s, t)) + \text{Cost}(\text{Max}(s, t)) \leq \text{Cost}(s) + \text{Cost}(t)$$



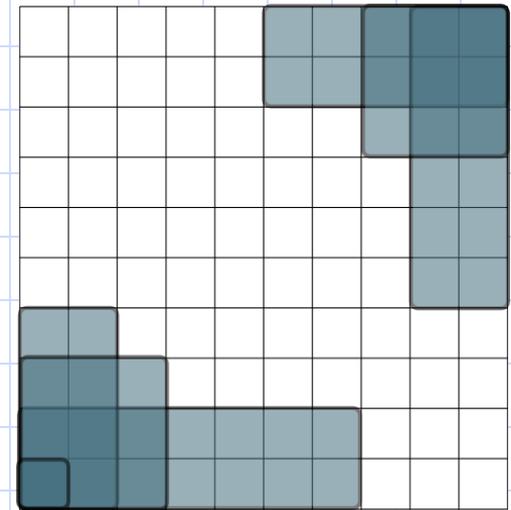
# Examples of submodular functions

- ◆ all unary functions
- ◆ all linear functions (of any arity)
- ◆ the binary function  $\phi_{\text{cut}}$   
where  $\phi_{\text{cut}}(a,b)=1$  if  $(a,b)=(0,1)$  (0 otherwise)
- ◆ the rank function of a matroid
- ◆ the Euclidean distance function between two points  $(x_1, x_2), (x_3, x_4)$  in the plane
- ◆  $\phi(x,y)=(x-y)^r$  if  $x \geq y$  ( $\infty$  otherwise) for  $r \geq 1$   
(compare “Simple Temporal CSPs with strictly monotone preferences”  
Khatib et al, IJCAI 2001)

# Binary submodular functions

*Binary* submodular functions over any finite domain can be expressed as a sum of "Generalized Interval" functions

(they correspond to Monge matrices)



Binary VCSP( $\Gamma_{\text{submodular}}$ ) is  $O(n^3d^3)$

See Cohen et al "A maximal tractable class of soft constraints", JAIR 2004

# Beyond submodularity

$$\forall s,t \text{ Cost}(\text{Min}(s,t)) + \text{Cost}(\text{Max}(s,t)) \leq \text{Cost}(s) + \text{Cost}(t)$$

x	y	z	
0	0	0	0
0	0	1	1
0	1	0	7
0	1	1	1
1	0	0	$\infty$
1	0	1	3
1	1	0	$\infty$
1	1	1	0

The cost function has the *multimorphism* (Min,Max)

By choosing *other* functions, we can obtain other tractable valued constraint languages...

# Known tractable cases

If the cost functions all have one of these eight multimorphisms, then the problem is tractable:

- 1) (Min,Max)
- 2) (Max,Max)
- 3) (Min,Min)
- 4) (Majority,Majority,Majority)
- 5) (Minority,Minority,Minority)
- 6) (Majority,Majority,Minority)
- 7) (Constant 0)
- 8) (Constant 1)

See Cohen et al "The complexity of soft constraint satisfaction", AIJ 2006

# A dichotomy theorem

If the cost functions all have one of these eight multimorphisms, then the problem is tractable:

- 1) (Min,Max)
- 2) (Max,Max)
- 3) (Min,Min)
- 4) (Majority,Majority,Majority)
- 5) (Minority,Minority,Minority)
- 6) (Majority,Majority,Minority)
- 7) (Constant 0)
- 8) (Constant 1)

For Boolean cost functions...

In all other cases the cost functions have **no** significant common multimorphisms and the VCSP problem is **NP-hard**.

See Cohen et al "The complexity of soft constraint satisfaction", AIJ 2006

# Benefits of a general approach

- ◆ The dichotomy theorem immediately implies earlier results for SAT, MAX-SAT, Weighted Min-Ones and Weighted Max-Ones

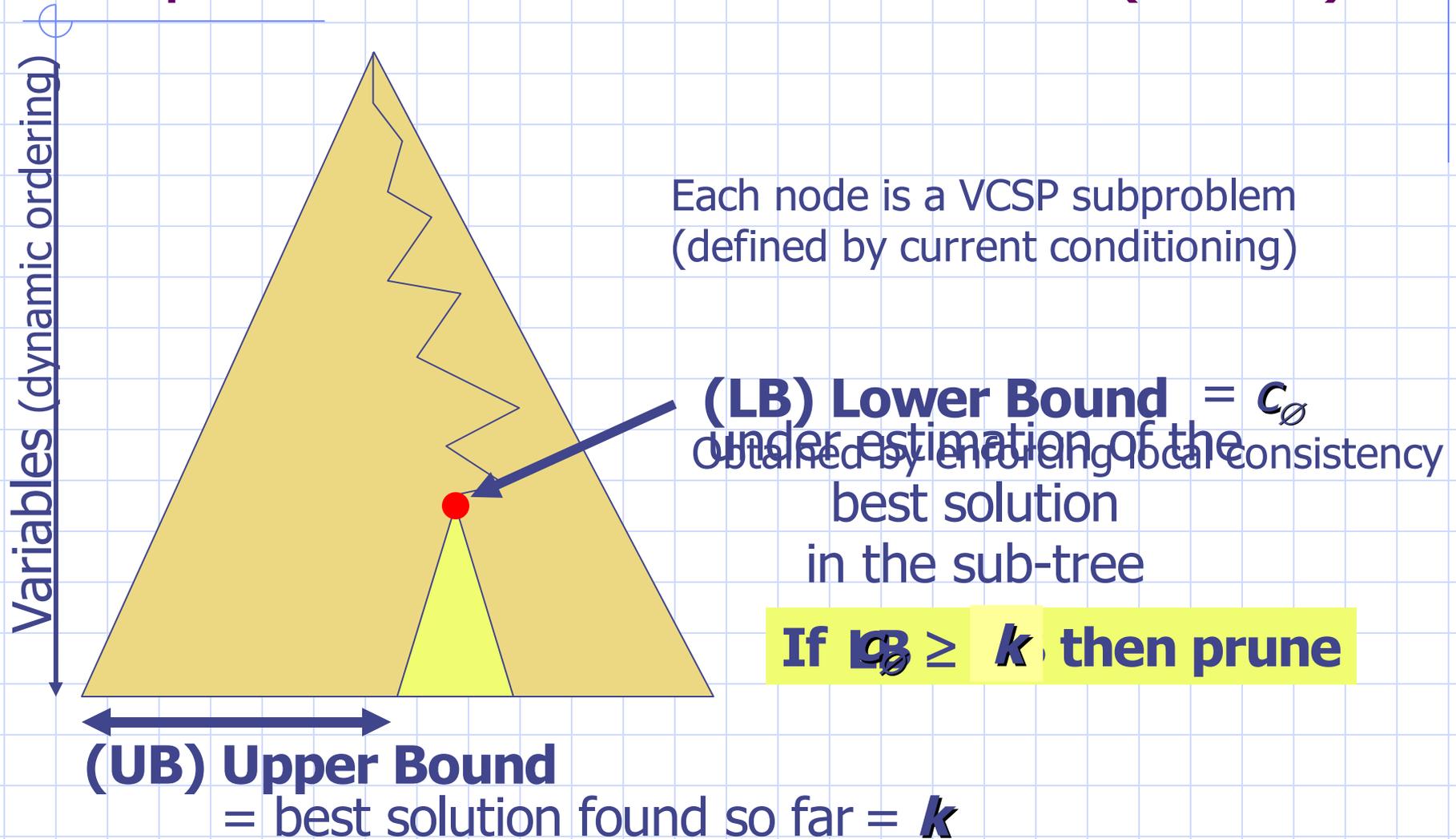
# Bibliography

- ◆ For general background on tractable structures, see the chapter on “Tractable Structures” by Dechter, in the *Handbook of Constraint Programming*, Elsevier, 2006.
- ◆ For tractable valued constraint languages see “The complexity of soft constraint satisfaction”, Cohen, Cooper, Jeavons & Krokhin, AIJ 2006.

# Chapter 3. Search using problem transformations

Branch and Bound,  
Equivalence-preserving operations,  
Local consistency (node, arc, directional,  
virtual, optimal),  
Global cost functions.

# Depth-First Branch and Bound (DFBB)



# Local consistency

A property that says that the network is “explicit” enough at a local level

**Filtering algorithm:** transforms a network in an equivalent network that satisfies the property (closure)

CSP: pol. time, confluent, incremental

# Equivalence-preserving transformations (EPT)

- ◆ An **EPT** transforms VCSP instance P1 into another VCSP instance P2 with the same objective function.
- ◆ Examples of EPTs:
  - Propagation of inconsistencies ( $\infty$  costs)
  - UnaryProject
  - Project/Extend

**INCREMENTALITY!**

# UnaryProject( $i, \alpha$ )

*Precondition:*  $0 \leq \alpha \leq \min\{c_i(a) : a \in d_i\}$

$c_0 := c_0 + \alpha ;$

**for all**  $a \in d_i$  **do**

$c_i(a) := c_i(a) - \alpha ;$

Increases the lower bound  $c_0$  if all unary costs  $c_i(a)$  are non-zero.

# Project( $M, i, a, \alpha$ )

*Precondition:*  $i \in M, a \in d_i, -c_i(a) \leq \alpha \leq \min\{c_M(x) : x[i]=a\}$

$c_i(a) := c_i(a) + \alpha ;$

**for all**  $x \in \text{labelings}(M)$  s.t.  $x[i]=a$  **do**

$c_M(x) := c_M(x) - \alpha ;$

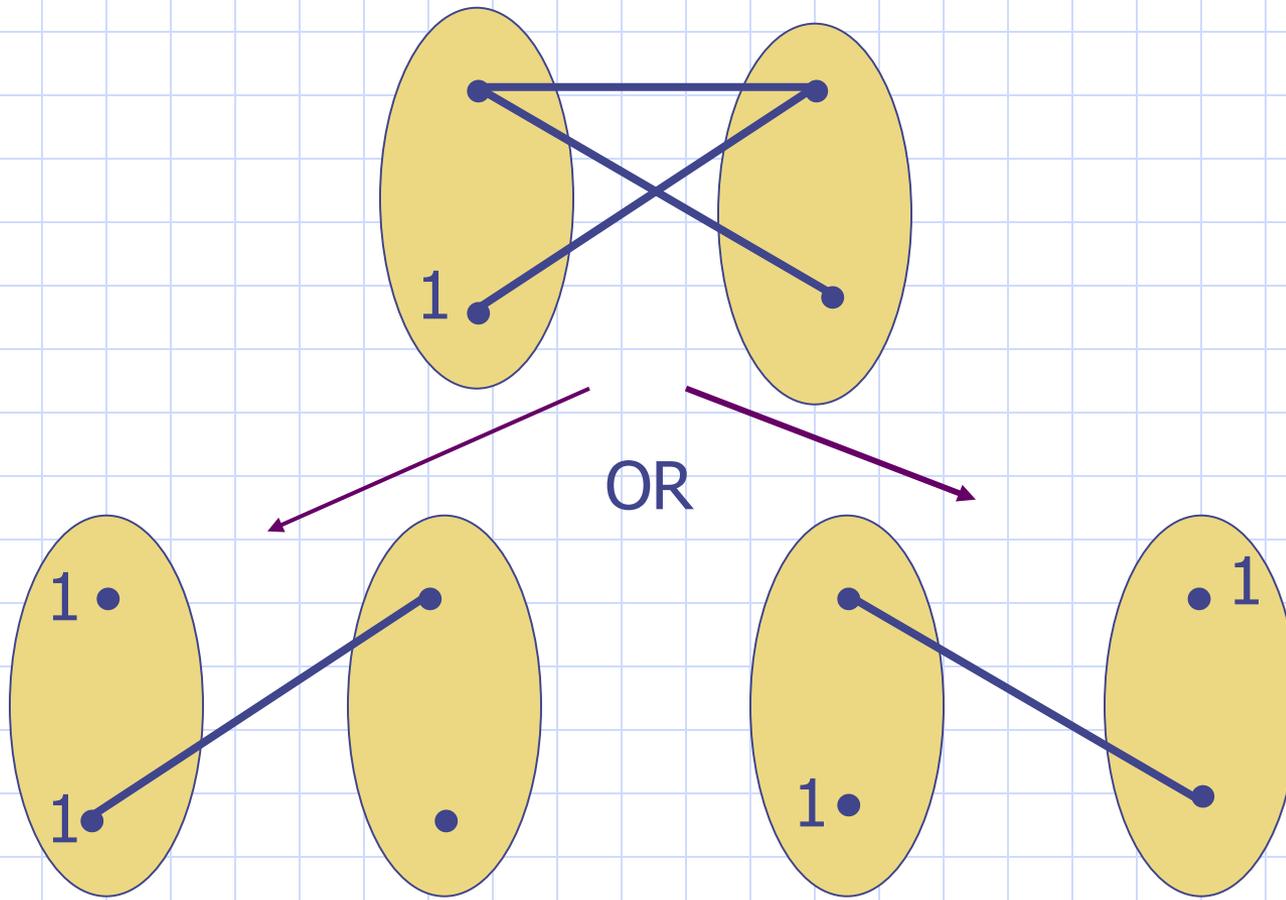
If  $\alpha > 0$ , this projects costs from  $c_M$  to  $c_i$

If  $\alpha < 0$ , this extends costs from  $c_i$  to  $c_M$

# Node and soft arc consistency

- ◆ Node consistent (NC) if  $\forall i$   
no UnaryProject( $i, \alpha$ ) is possible for  $\alpha > 0$  and  
no propagation of  $\infty$  costs possible between  $c_i$   
and  $c_0$  (forbidden values removed if  $c_i + c_0 \geq k$ )
- ◆ Soft arc consistent (SAC) if  $\forall M, i, a$   
no Project( $M, i, a, \alpha$ ) is possible for  $\alpha > 0$

# The SAC closure is not unique



Finding the best order of integer EPT application is NP-hard (Cooper, Schiex 2004)

# Different soft AC notions:

- ◆ **Directional:** send costs from  $X_j$  to  $X_i$  if  $i < j$  (in the hope that this will increase  $c_0$ )
- ◆ **Existential:**  $\forall i$ , send costs to  $X_i$  simultaneously from its neighbor variables if this increases  $c_0$
- ◆ **Virtual:** no *sequence* of Projects/Extends increases  $c_0$
- ◆ **Optimal:** no *simultaneous set* of Projects/Extends increases  $c_0$

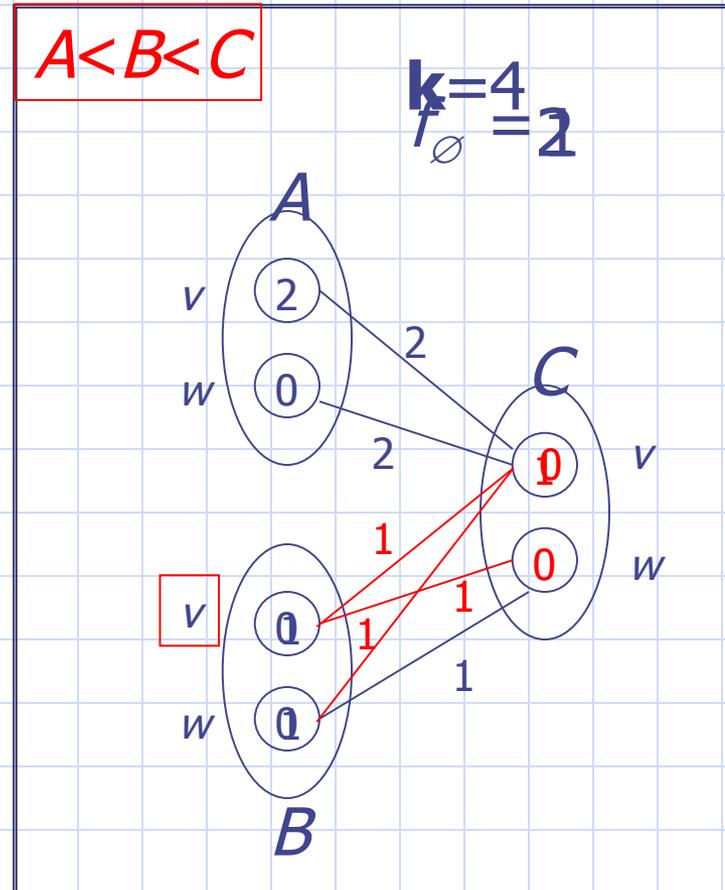
# Directional Arc Consistency

- ◆ for all  $i < j$ ,  $\forall a \in d_i \exists b \in d_j$  such that  $c_{ij}(a,b) = c_j(b) = 0$ .
- ◆ Solves tree-structured VCSPs
- ◆ **FDAC** (Full Directional AC) =  
Directional AC + Soft AC
- ◆ FDAC can be established in  $O(\text{end}^3)$  time (or in  $O(ed^2)$  time if  $+_k$  is  $+$ )

# Directional AC (DAC\*)

- $NC^*$
- For all  $f_{AB}$  ( $A < B$ )
  - ◆  $\forall a \exists b$   
 $f_{AB}(a,b) + f_B(b) = 0$

- $b$  is a *full-support*
- complexity:  
 $O(ed^2)$



# Existential Arc Consistency

- ◆ node consistent and  $\forall i, \exists a \in d_i$  such that  $c_i(a) = 0$  and for all cost functions  $c_{ij}$ ,  $\exists b \in d_j$  such that  $c_{ij}(a, b) = c_j(b) = 0$
- ◆ **EDAC** = Existential AC + FDAC
- ◆ EDAC can be established in  $O(ed^2 \max\{nd, k\})$  time

# Virtual Arc Consistency (VAC)

(Cooper et al, 2008)

- ◆ If  $P$  is a VCSP instance then  $\text{Bool}(P)$  is the CSP instance whose allowed tuples are the zero-cost tuples in  $P-c_0$
- ◆ If  $\text{Bool}(P)$  has a solution, then  $P$  has a solution of cost  $c_0$  (but usually  $\text{Bool}(P)$  has no solution)
- ◆ Definition:  $P$  is VAC if  $\text{Bool}(P)$  is AC.

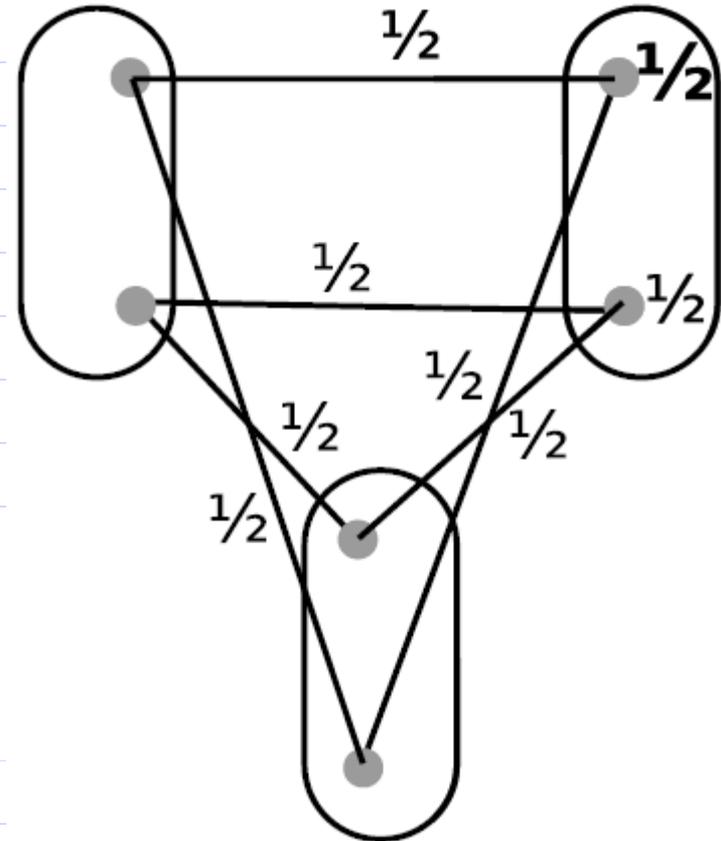
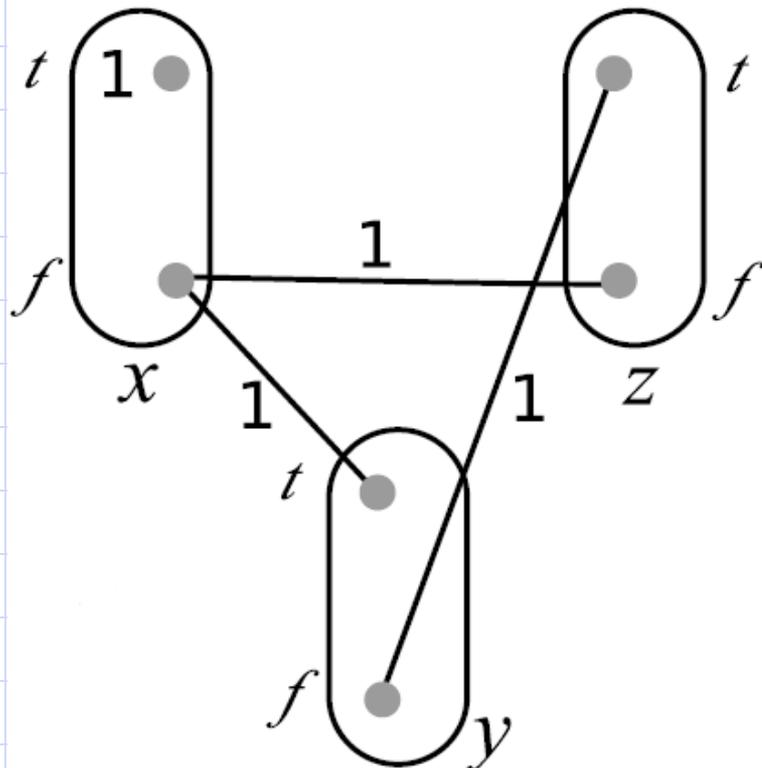
# Approximating VAC

(similar to Augmenting DAG, Schlesinger et al, 30 years before)

- ◆ If a sequence of AC operations in  $\text{Bool}(P)$  leads to a domain wipe-out, then a similar sequence of SAC operations in  $P$  increases  $c_0$
- ◆ But, in this sequence, costs may need to be sent in more than one direction from the same  $c_M \Rightarrow$  **Introduction of *fractional weights***
- ◆  $\text{VAC}_\varepsilon$  algorithm may converge to a local minimum (and more, an instance  $P'$  which is *not VAC*)
- ◆  $\text{VAC}_\varepsilon$  can be established in  $O(ed^2 k/\varepsilon)$  time

# Enforcing VAC

AC, DAC, FDAC, EDAC



# Optimal Soft Arc Consistency

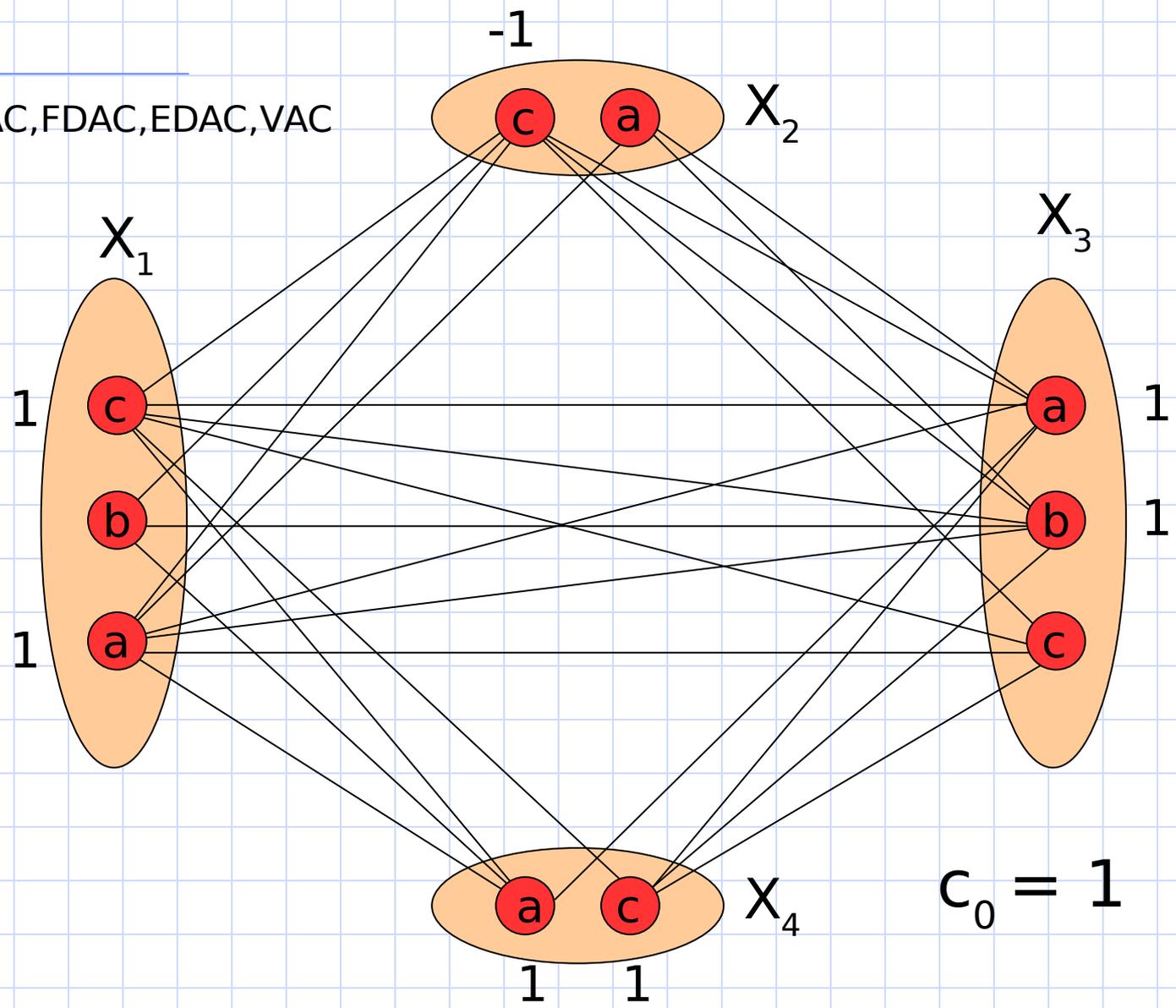
(Cooper et al. 2007), similar to (Schlesinger, 30 years before)

- ◆ We can overcome this problem of convergence by solving a LP to find the *set* of simultaneous UnaryProject and Project operations which maximises  $c_0$ .
- ◆ The resulting VCSP instance is **OSAC** (Optimal Soft Arc Consistent).
- ◆ OSAC is strictly stronger than VAC.
- ◆ Unfortunately, the LP has  $O(\text{edr}+n)$  variables and  $O(\text{edr}+nd)$  constraints(pre-processing).

$$p_{2c}^{23} = p_{3a}^{34} = p_{3b}^{31} = p_{1a}^{12} = p_{1c}^{14} = -1$$

$$p_{3a}^{23} = p_{3b}^{23} = p_{4c}^{34} = p_{1a}^{31} = p_{1c}^{31} = p_{2c}^{12} = p_{4a}^{14} = u_4 = 1$$

AC, DAC, FDAC, EDAC, VAC



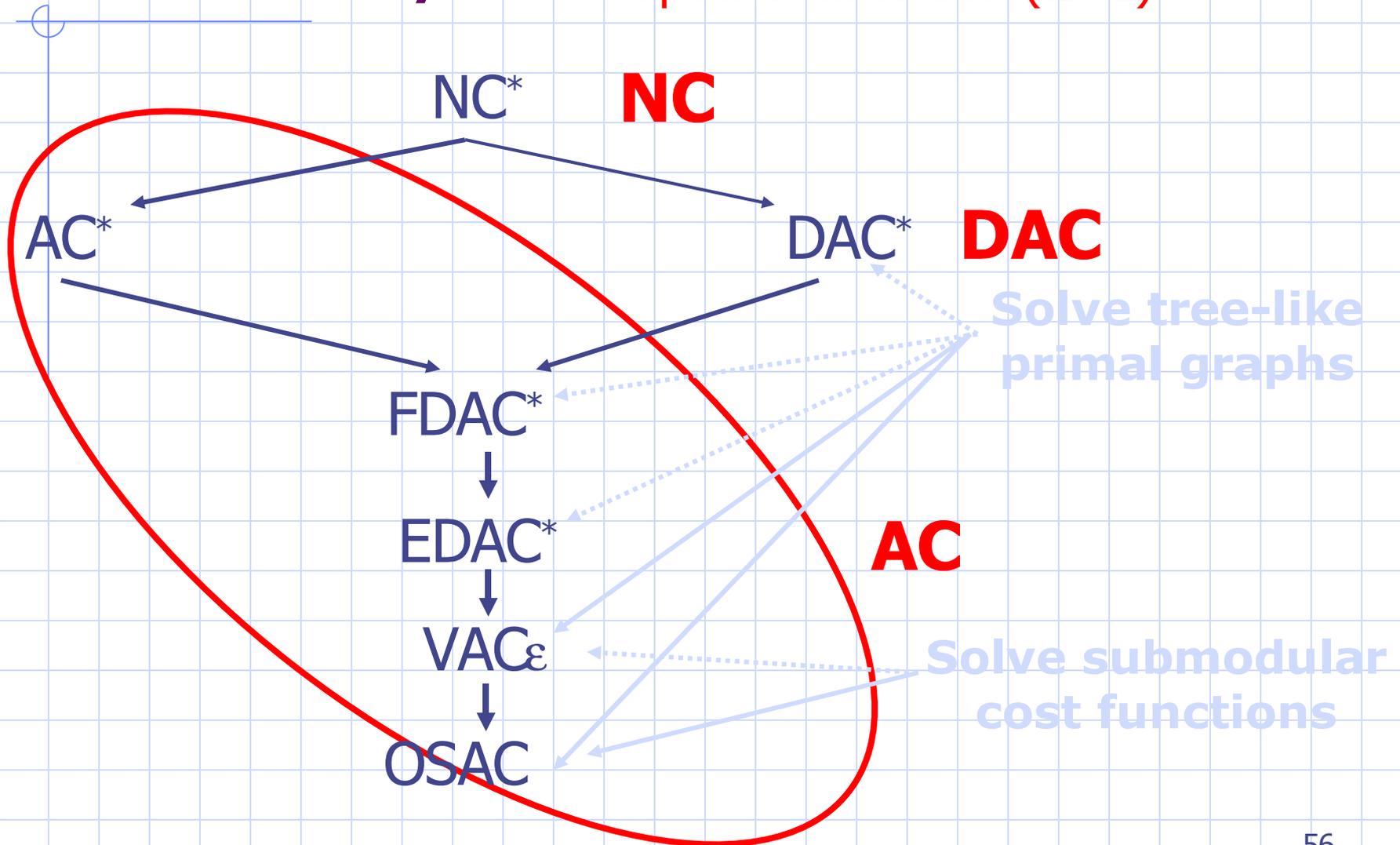
# Virtual Arc Consistency solves (locally-defined) submodular VCSP

If  $P \in \text{VCSP}(\Gamma_{\text{sub}})$  and  $P$  is VAC,  
then  $\text{Bool}(P)$  is arc consistent, max-closed.  
Hence,  $\text{Bool}(P)$  has a solution.  
This solution has cost  $c_0$  in  $P$  and is thus  
necessarily optimal.

Thus OSAC solves SFM since Project and  
UnaryProject preserve submodularity.  
Also permuted submodular (some technicalities)

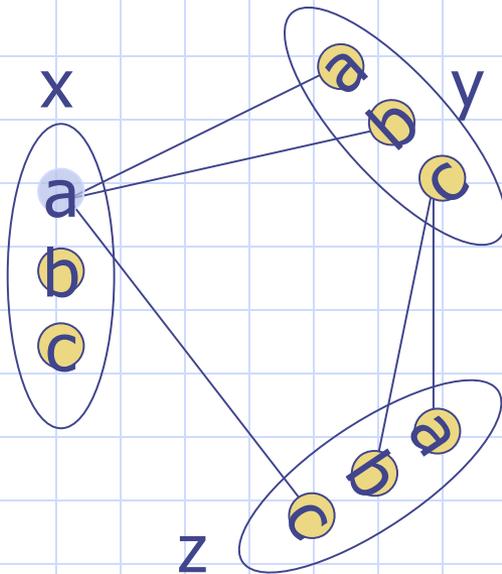
# Hierarchy

Special case: CSP ( $k=1$ )



# Beyond Arc Consistency

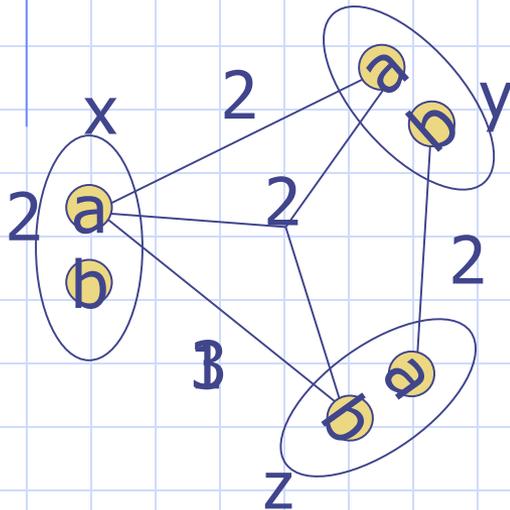
## ◆ Path inverse consistency (Debryune & Bessière)



$(x,a)$  can be pruned because there are two other variables  $y, z$  such that  $(x,a)$  cannot be extended to any of their values.

# Beyond Arc Consistency

## ◆ Soft Path inverse consistency

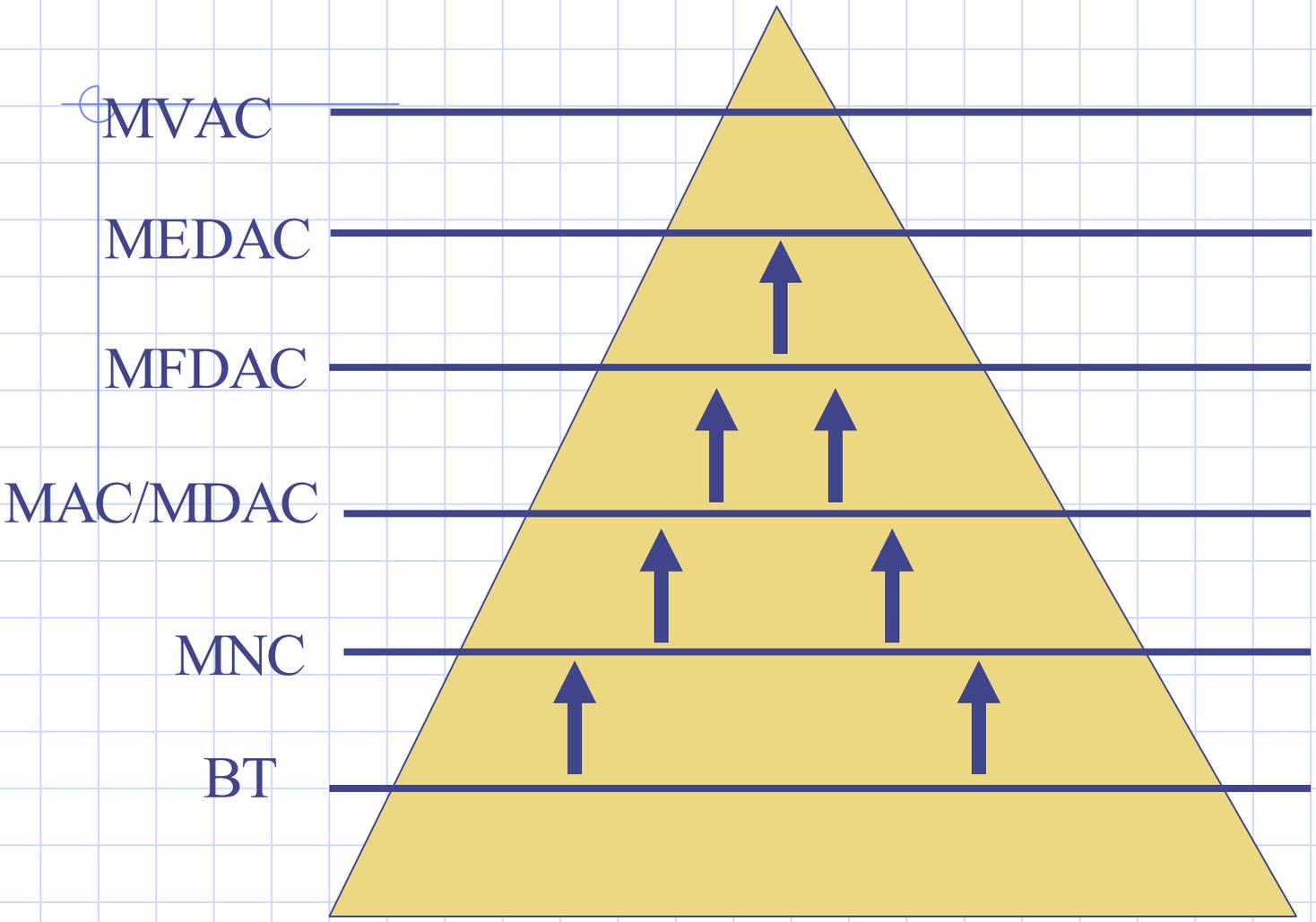


$$f_y \oplus f_z \oplus f_{xy} \oplus f_{xz} \oplus f_{yz}$$

x	y	z	
a	a	a	0
a	a	b	3
a	b	a	0
a	b	b	1
b	a	a	0
b	a	b	0
b	b	a	2
b	b	b	0

$$(f_y \oplus f_z \oplus f_{xy} \oplus f_{xz} \oplus f_{yz})[x]$$

a	
a	2
b	0



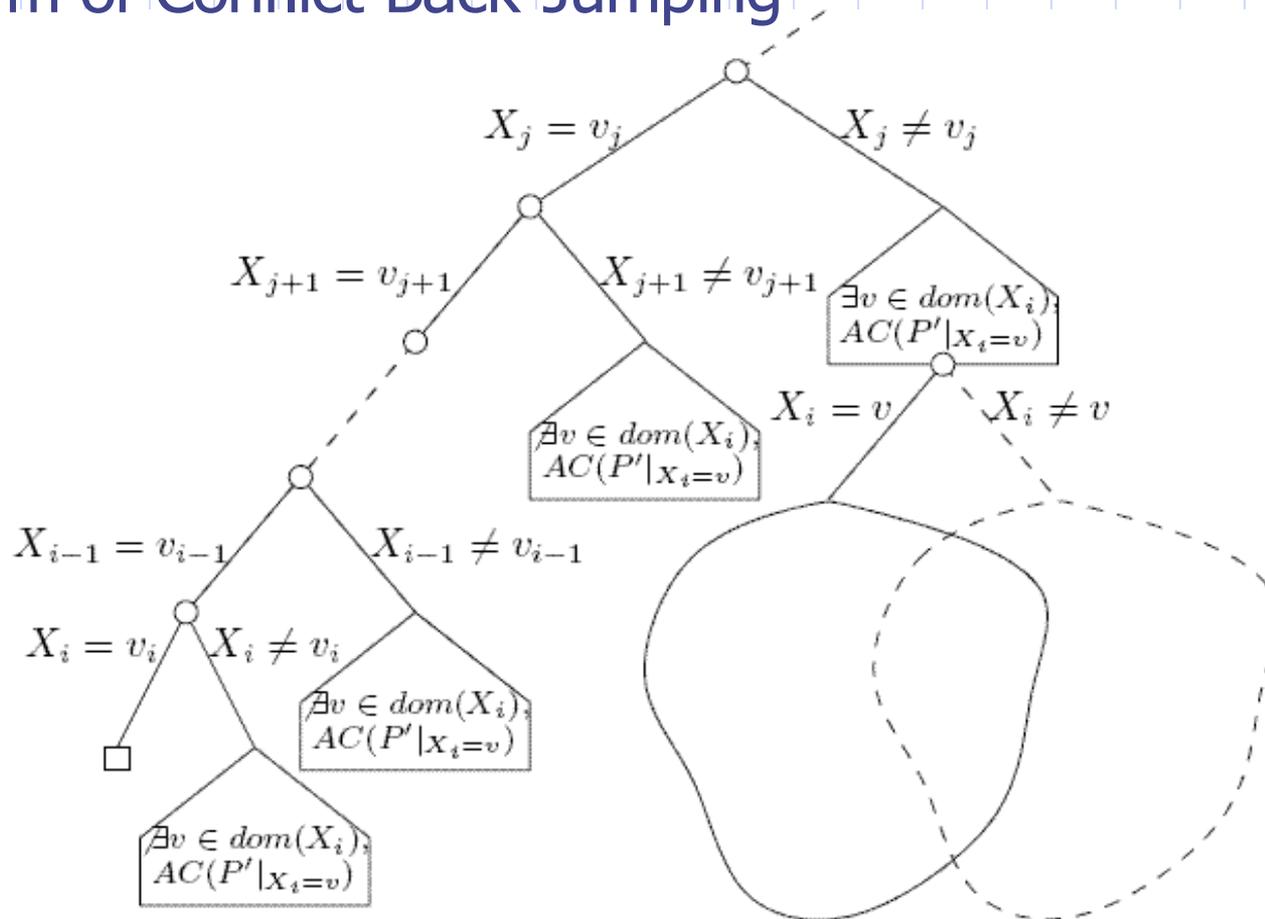
# Some practical observations

- ◆ For very hard-to-solve instances, maintaining VAC provides a significant speed-up (closed RLFAP graph11/13).
- ◆ For many problems, maintaining a simpler form of soft arc consistency (e.g. EDAC) is faster.
- ◆ Unary costs  $c_i(a)$  and EAC value inform value and variable ordering heuristics

# Variable heuristic

Last-conflict (Lecoutre et al, ECAI 2006)

Basic form of Conflict Back-Jumping



Used in combination with domain size / weighted degree (Lecoutre et al, AIJ 2009), breaking ties with max unary cost

# RLFAP: CELAR 6 results since 1993

n. of vars:  $n=100$ , domain size:  $d=44$ , n. of cost functions:  $e=1222$

Time of optimality proof	Method(s) used	Publication
<b>26 days</b> <b>(SUN UltraSparc 167 MHz)</b>	Ad-hoc problem decomposition & Russian Doll Search ( <i>22 vars only</i> )	(de Givry, Verfaillie, Schiex, CP 1997)
3 days (SUN Sparc 2)	Ad-hoc problem decomposition & PFC-MRDAC ( <i>22 vars only</i> )	(Larrosa, Meseguer, Schiex, AIJ 1998)
8 hours (DEC Alpha 500MP)	Preprocessing rules & BbB Elimination	(Koster PhD thesis, 1999)
3 hours (PC 2.4 GHz)	B&B with EDAC & tree decomposition (BTD)	(de Givry, Schiex, Verfaillie, AAAI 2006)
<b>1' 26"</b> <b>(PC 2.5 GHz)</b> <b>25000x</b> <b>16 x</b>	BTD-RDS & variable ordering heuristics & dichotomic branching	(Sanchez, Allouche, de Givry, Schiex, IJCAI 2009)

**CELAR 7 (n=200) solved in 4.5 days** (Sanchez et al, IJCAI 2009)

**CELAR 8 (n=458) solved in < 2 days (127 days)**

# 2010 Approximate Inference Evaluation (results given at UAI'10)

## Networks – by domain (1 hour)

Network	PR	MAR	MPE
CSP	8	8	55
Grids	20	20	40
Image Alignment			10
Medical Diagnosis	26	26	
Object Detection	96	96	92
Pedigree	4	4	
Protein Folding			21
Protein-Protein Interaction			8
Segmentation	50	50	50

# Summary of the results

Seconds	PR	MAR	MPE
20	Arthur Choi (UCLA)	Arthur Choi (UCLA)	Joris Mooij (Max Planck)
1200	Vibhav Gogate (UW+UCI)	Vibhav Gogate (UW+UCI)	Thomas Schiex (INRA)
3600	Vibhav Gogate (UW+UCI)	Vibhav Gogate (UW+UCI)	Joris Mooij (Max Planck)

toulbar2 was also first at UAI'08 Evaluation, MaxCSP'06,'08 Competition

# Winning Teams

- (MAR) **IJGP** by Vibahv Gogate (UW), Andrew Gefland, Natasha Flerova and Rina Dechter (UCI):  
**Anytime** iterative GBP based algorithm
- (PR) **Vgogate** by Vibahv Gogate, Pedro Domingos (UW), Andrew Gefland and Rina Dechter (UCI):  
**Formula based importance sampling**
- (PR+MAR) **EDBP** by Arthur Choi, Adnan Darwiche, with support from Glen Lenker and Knot Pipatsrisawat (UCLA):  
**Anytime** BP based anytime thickening of structure
- (MAP) **libDAI** by Joris Mooij (Max Planck):  
junction tree, LBP/MP, double-loop GBP, Gibbs, decimation

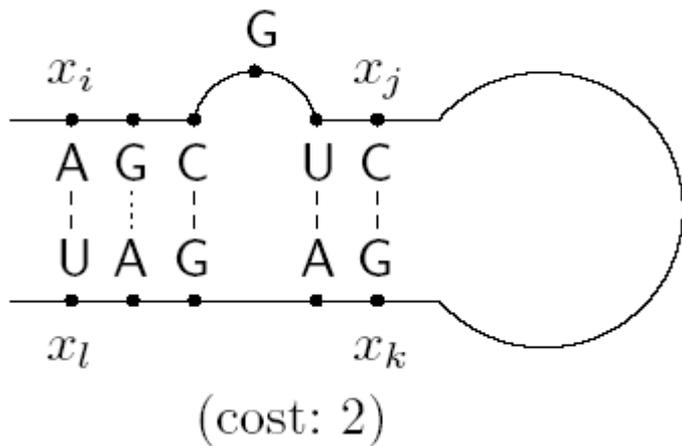
- (MAP) **toulbar2** by Thomas Schiex et al (INRA)  
**Anytime** branch and bound weighted CSP solver

73% instances  
solved exactly

# AC for global cost functions

- ◆ **Global constraints:** specific family of constraints on an unbounded number of variables with efficient local consistency filtering.
  - Example: AllDifferent (max matching)
- ◆ Same for global cost functions
  - Example: # of variables with the same value (van Hoeve et al, J. Heur. 2006) (Lee & Leung, IJCAI'09)

# RNA gene finding (Zytnicki et al, 2008)



- Given a sequence and an RNA gene descriptor
- ...find all the occurrences of the descriptor with at most  $k$  mismatches

- NP-complete for  $k=0$  (Vialeto, 2004)
- Sort solutions by their number of mismatches

**RNA** problem sizes:  $n=20$  ;  $d>100$  million! ;  $e(4)=10$

# Bound arc consistency

- ◆ Goal: space complexity independent of the domains
- ◆  $BAC^\emptyset$  (Zytnicki et al, *JAIR*, 2010)
  - Avoid EPTs, except those shifting cost to
  - Prune *extremity* domain values only
  - Complexity
    - ◆ Time  $\mathbf{O}(n^2 r^2 d^{r+1})$  and space  $\mathbf{O}(n+er)$   
with maximum constraint arity  $r$
  - $BAC^\emptyset$  is confluent
  - Can be specialized for semi convex cost functions (d to  $d^2$  speedup on binary CF)

# RNA gene finding

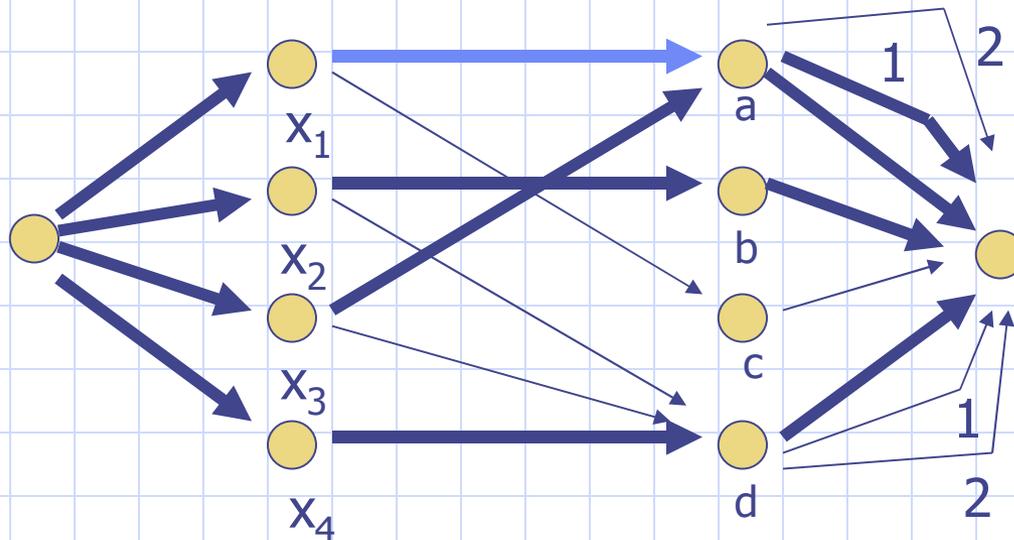
Domain size	10k	50k	100k	500k	1M	4.9M
Nb. of solutions	32	33	33	33	41	274
AC*						
Time	1hour 25min.	44hours	-	-	-	-
Nb. of backtracks	93	101	-	-	-	-
BAC						
Time (sec.)	0.016	0.036	0.064	0.25	0.50	2.58
Nb. of backtracks	93	101	102	137	223	1159

Fig. 6. Searching all the solutions of a tRNA motif in *Escherichia coli* genome.

Darn! solver (Zytnicki et al, Constraints 2008)

# Network representing “min number of variables with same value”

(Beldiceanu & Petit, CPAIOR'04)



All edge capacities are equal to 1

All edge costs are 0 if not indicated

Flow shown is a min-cost max-flow with  $x_1 = a$ .

We can project 1 from  $c_M$  to  $c_1(a)$  by reducing the cost of the light blue edge from 0 to  $-1$ .

# Latin Square N x N with costs

Example of solution for N = 5:

2	1	3	5	4
4	2	1	3	5
1	5	4	2	3
5	3	2	4	1
3	4	5	1	2

All variables take a different value in each row and each column

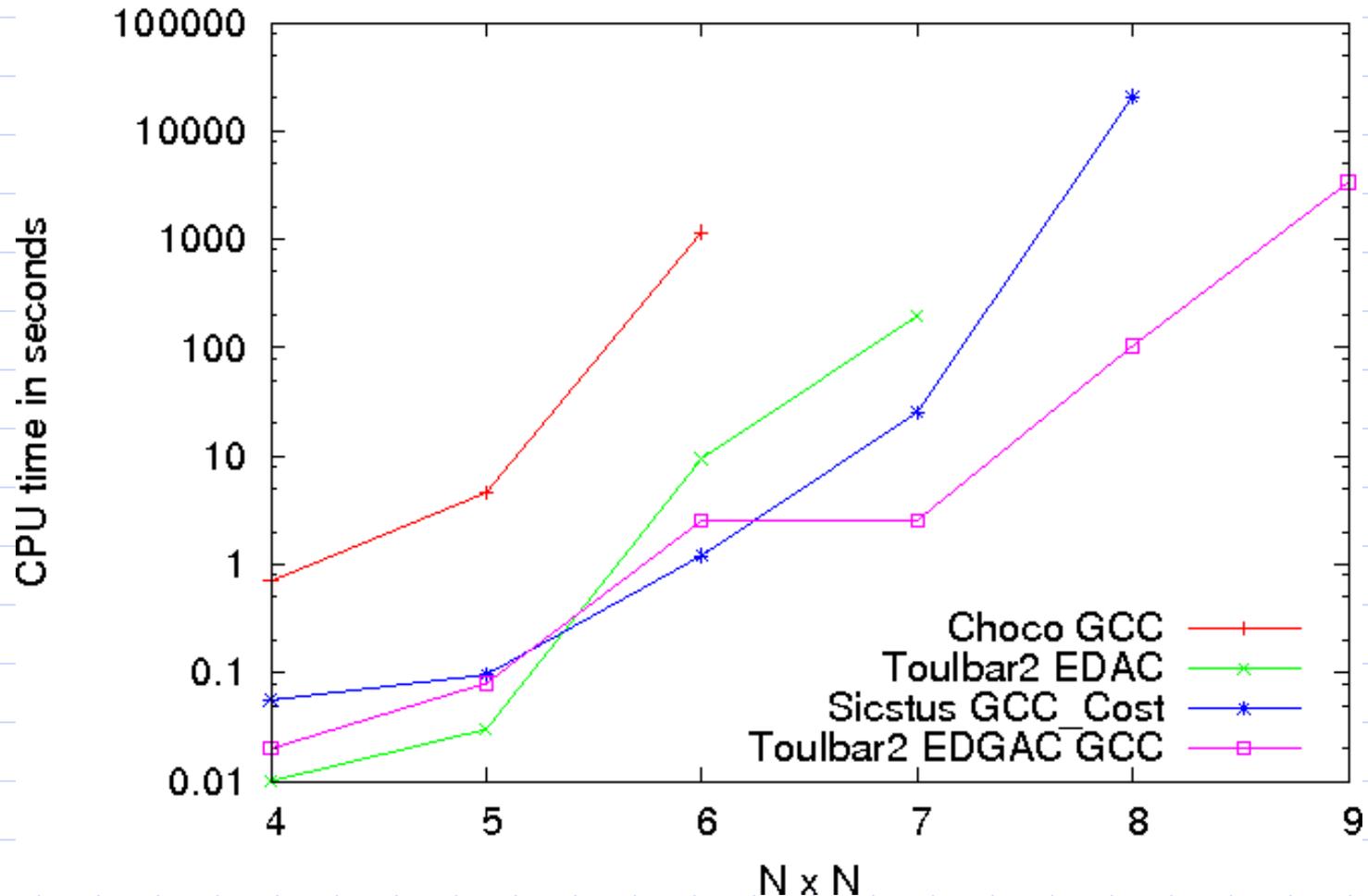
A unary cost function for each cell  $f_{i,j}(x_{i,j}) : D \rightarrow [0, \text{MaxCost}[$

Objective: 49

$$\text{Objective} = \sum_i \sum_j f_{i,j}(x_{i,j})$$

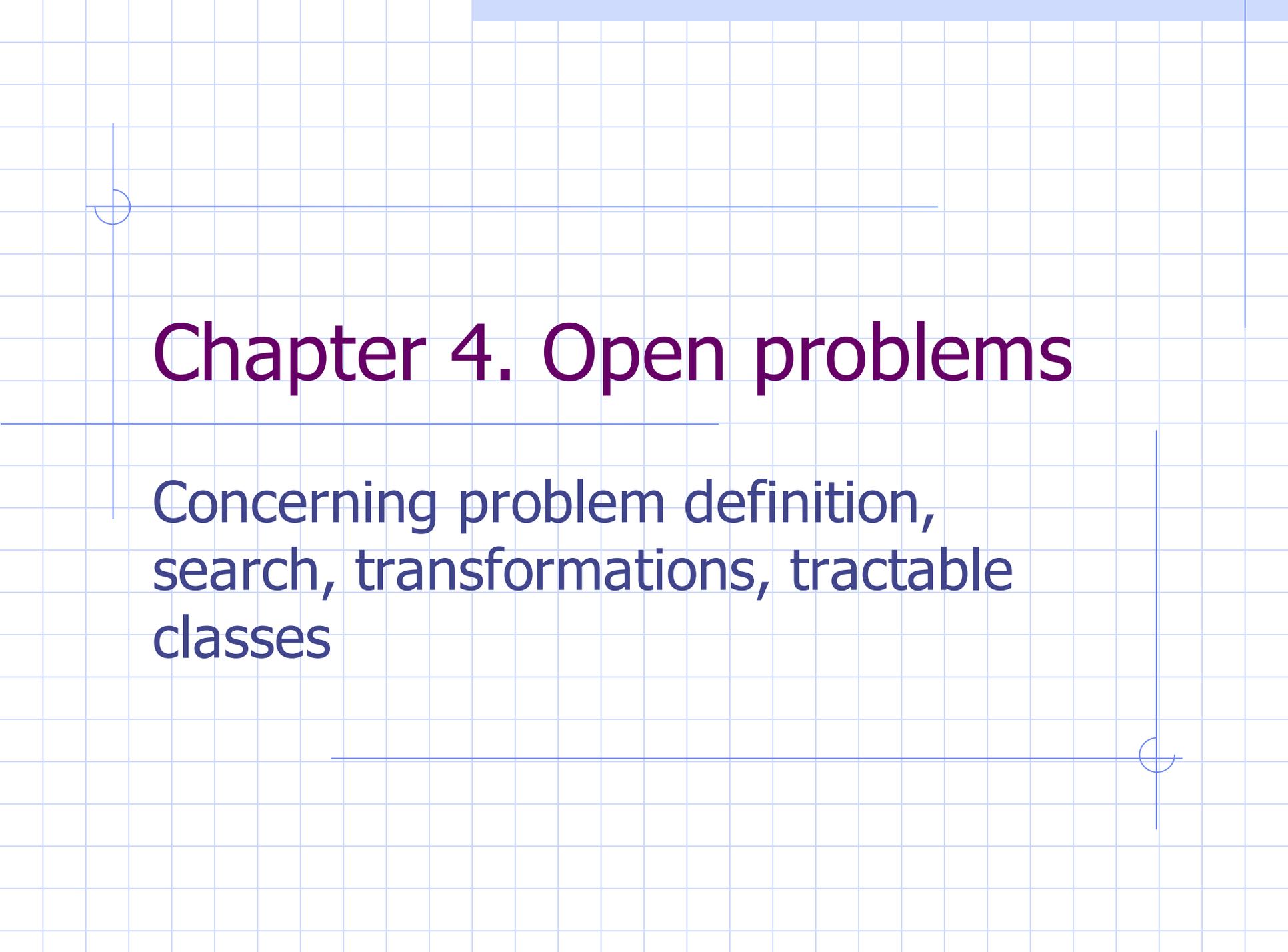
# Latin Square with costs

Latin Square with unary costs



# Bibliography

- ◆ For an overview of soft local consistencies, see "*Soft arc consistency revisited*", Cooper, de Givry, Sanchez, Schiex, Zytnicki & Werner, AIJ 2010.
- ◆ For soft global constraints (FDGAC), see "*Towards Efficient Consistency Enforcement for Global Constraints in Weighted Constraint Satisfaction*", Lee & Leung, IJCAI 2009.



# Chapter 4. Open problems

Concerning problem definition,  
search, transformations, tractable  
classes

# Possible extensions to VCSP

- ◆ Partial order instead of total order
- ◆ 2 arbitrary binary operators (e.g. calculating the sum of products instead of the min of the sum subsumes #CSP)
- ◆ Objective function not constructible using a binary aggregation operator (e.g. the median of the set of costs)

# Tractability

- ◆ Can we characterize/unify all tractable classes of VCSP over non-Boolean domains?
- ◆ Are there interesting tractable classes apart from submodular functions?
- ◆ Are there more efficient algorithms for submodular function minimisation?

# New problem transformations

- ◆ Global cost functions
- ◆ Decomposition into several problems whose sum is equal to the original VCSP
- ◆ Transformations which preserve at least one solution (if it exists) but do not necessarily all costs (substituability).
- ◆ Applying rules involving  $\geq 2$  constraints

# Conclusion

- ◆ VCSP combines CSP and optimisation in a unified way
- ◆ Technology is usable and useful, and still maturing
- ◆ Something different: Structure estimation in Gene Networks